

1/69

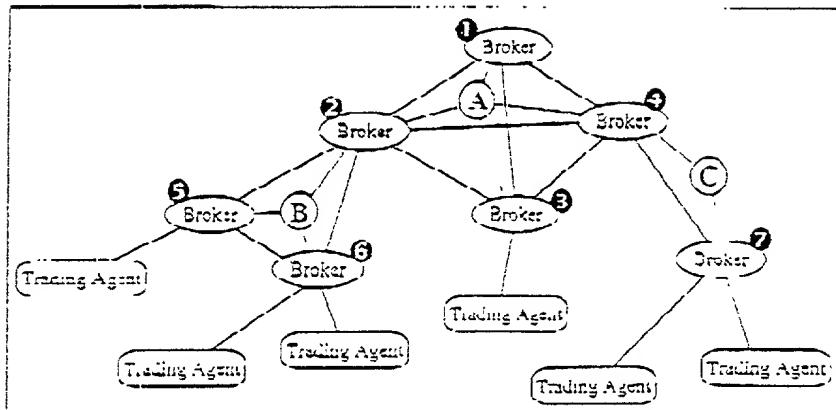


Figure 1

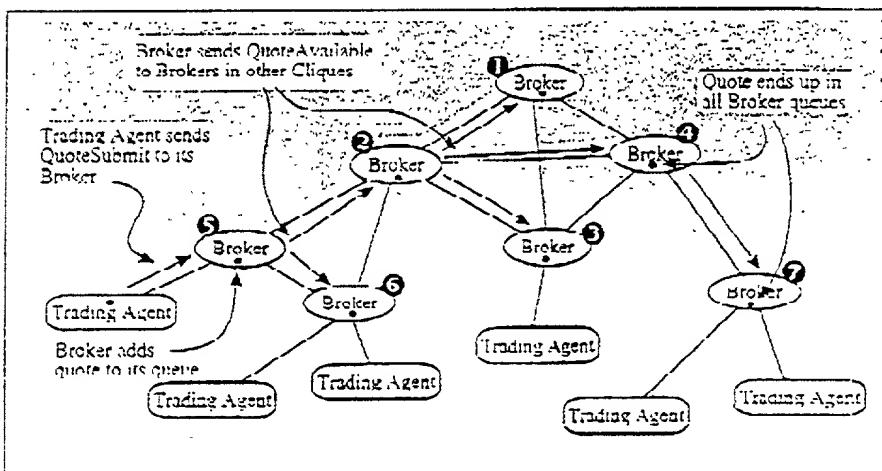


Figure 2

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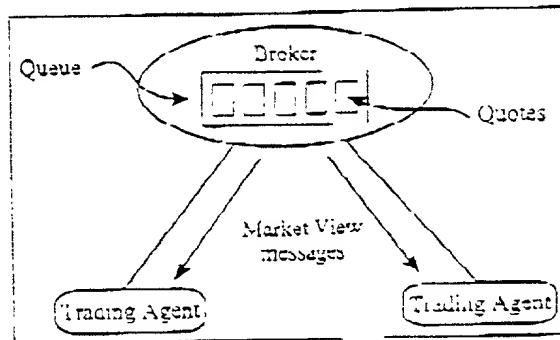


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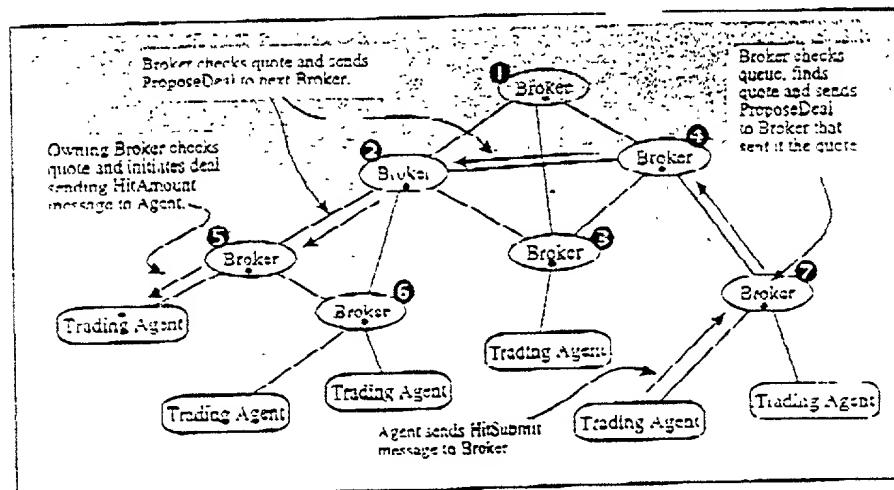


Figure 4

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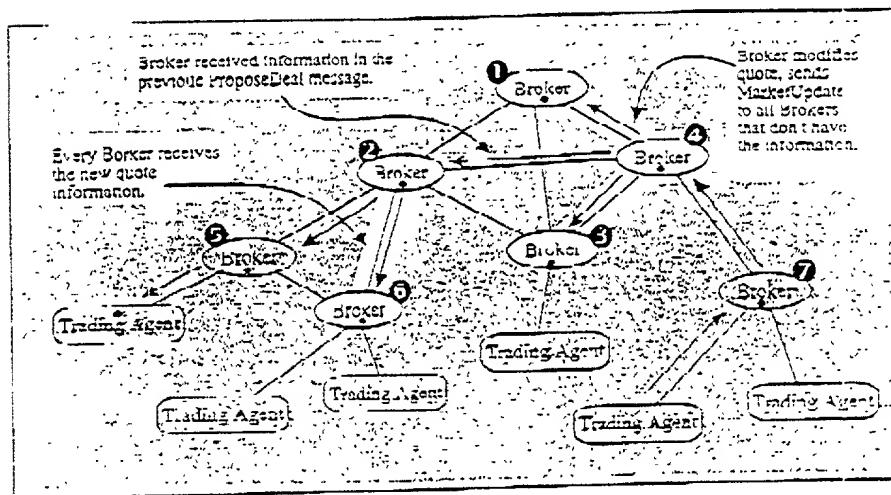


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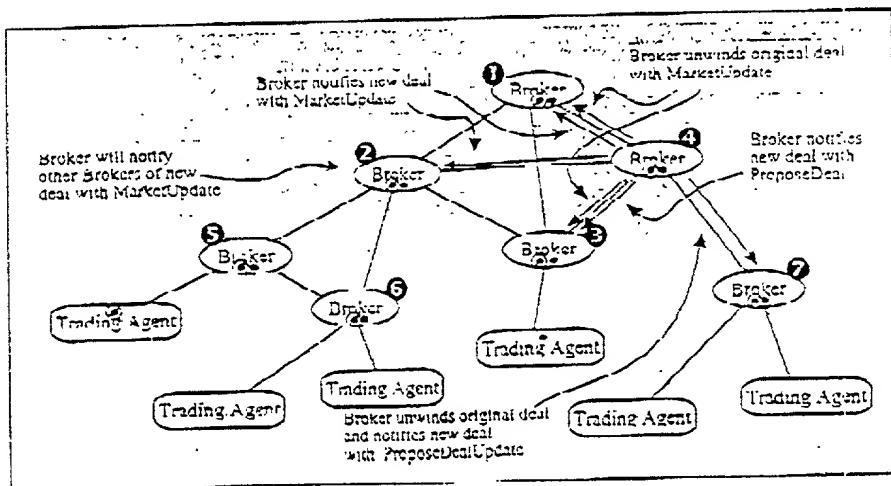


Figure 6

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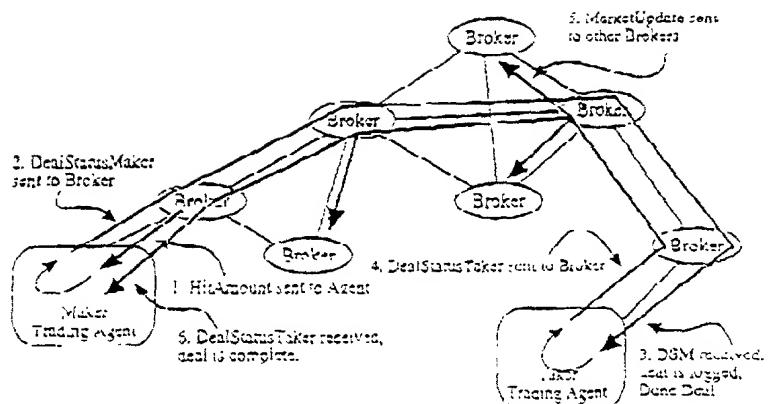


Figure 7

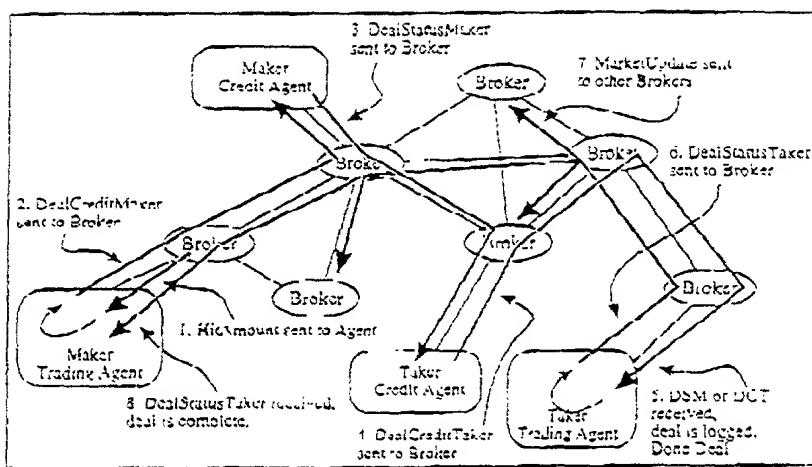


Figure 8

BANK A.

	EUR	USD
Trade 1	10.00M	(10.70M)
5	Trade 2	(10.00M) 10.80M
		-----
Exposure	0	0.1M

FIGURE 9

BANK B:

10	EUR	JPY	USD
Trade 1	10.00M		(10.70M)
Trade 2	(10.00M)	1,250M	
		-----	
Exposure	0	USD 10,693,200 at JPY/USD118	(10.70M)-0

FIGURE 10

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Currency Pairs	Conversion Rates
EUR/USD	1.0700
EUR/JPY	125.00
JPY/USD	118.00
USD/USD	1.0000

Credit Limit Currency	Credit Limit
USD	10.00

	EUR	JPY	USD	Netted Exposure
	10.00		10.70	
	10.00	1,250.00	10.70	
		12,360.00	30.00	
Total	-	1,110.00	3.00	
C/C Equity	-	19.41	3.30	3.30

FIGURE 11

BANK A:

Credit Limit (USD)	Deal Amount (USD)	Credit Available
50M	10.7M	29.3M
50M	10.3M	29.5M

FIGURE 12

Figure 13

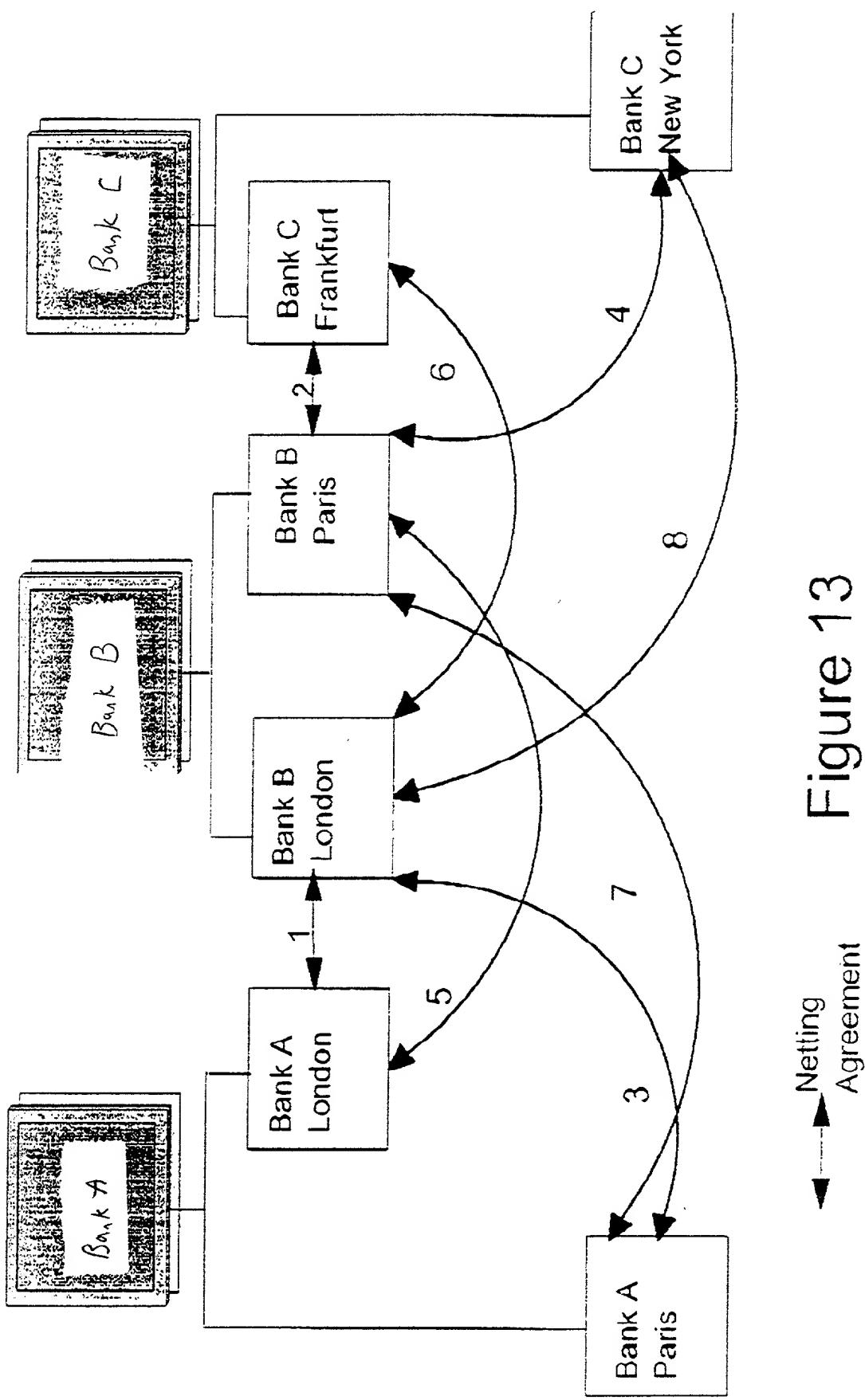
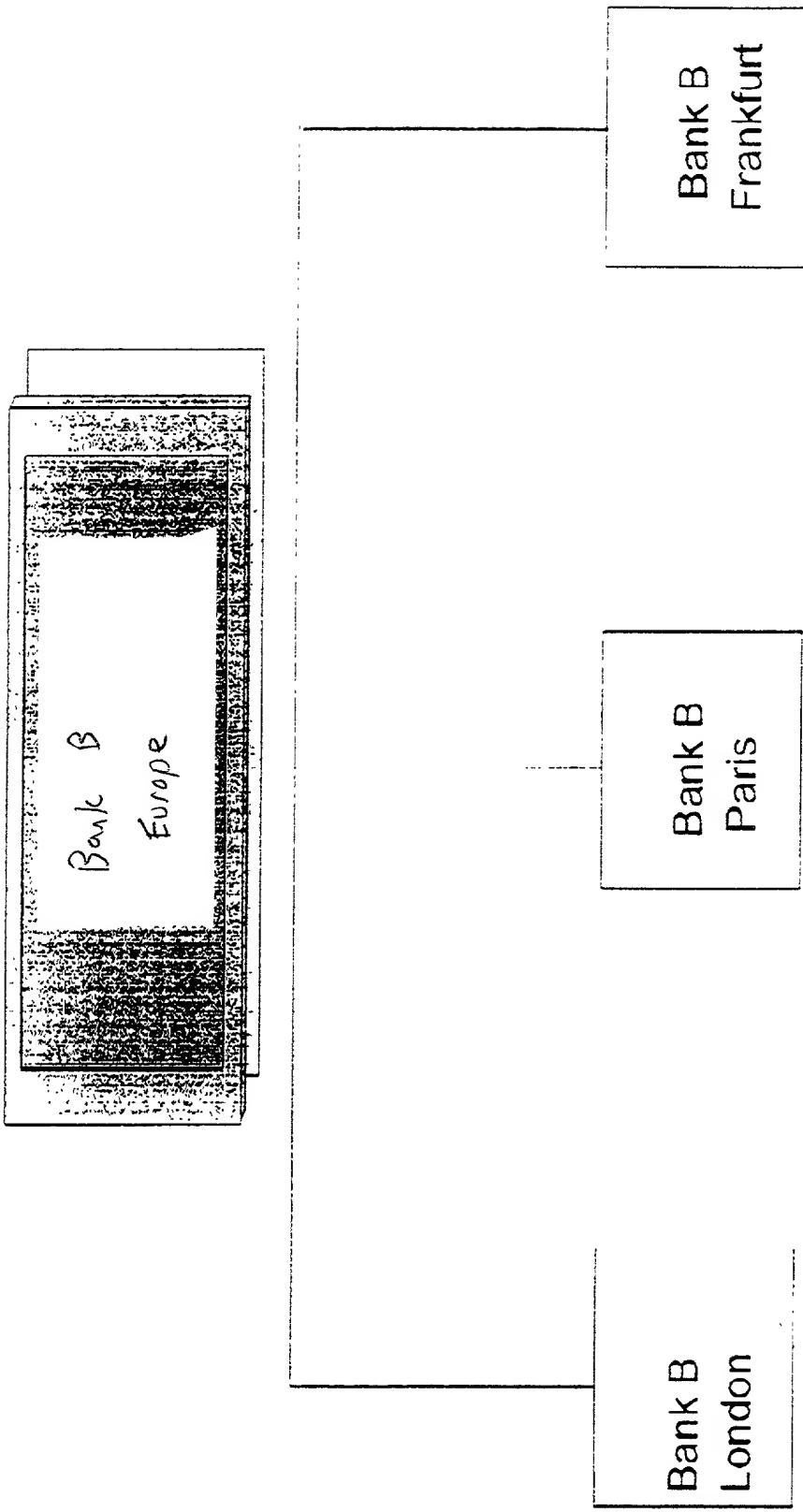


Figure 14



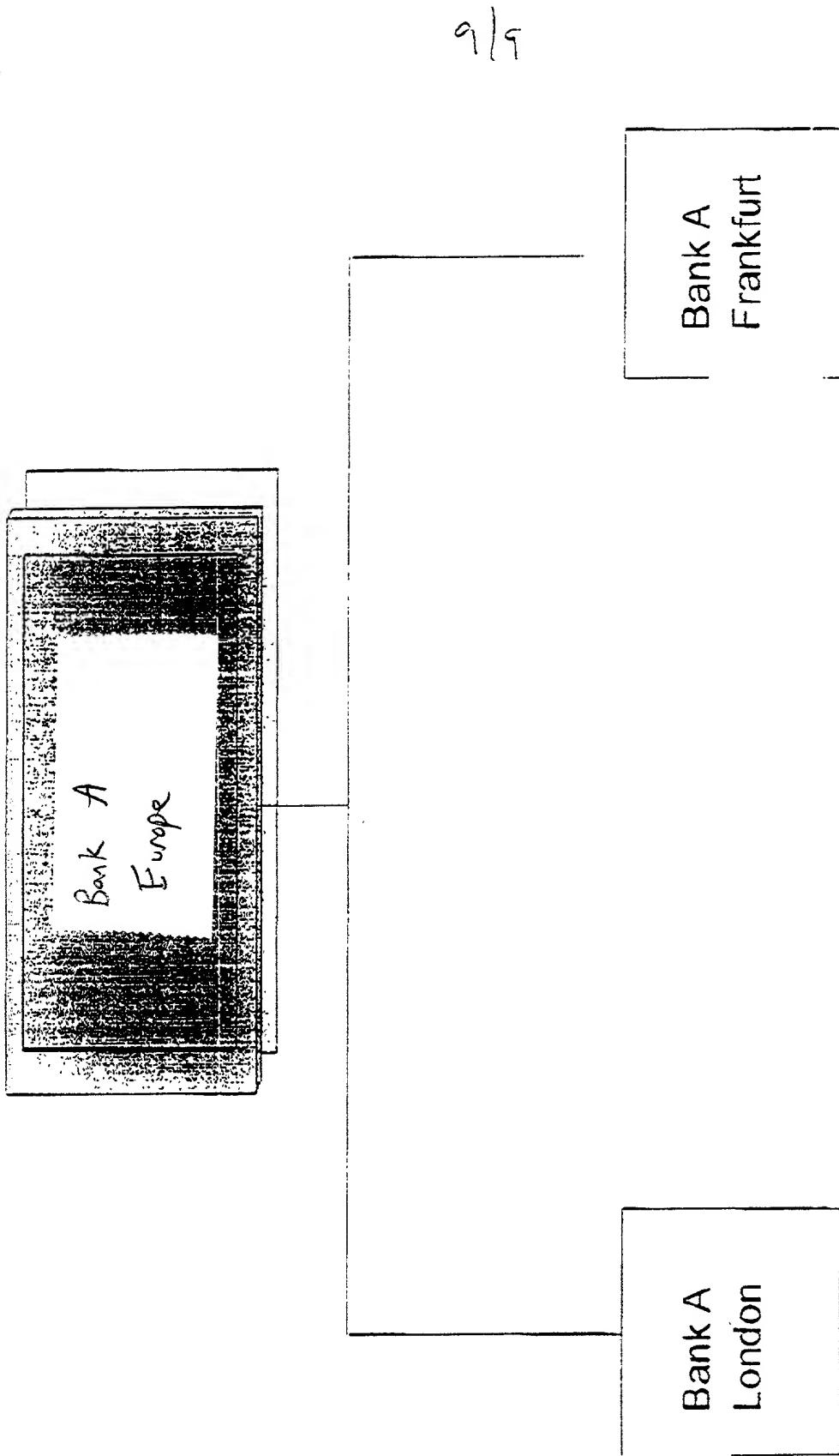


Figure 15